ASSIGNMENT QUESTIONS: "Thompson Asset Management"

- 1. What are the return and risk characteristics of the ProIndex fund, calculating the statistics as outlined in case Exhibit 4?
- 2. What are the return and risk characteristics of the ProValue fund?
- 3. What statistics and portfolio characteristics should TAM present, assuming different levels of investment in the ProValue fund (\$5 million, \$10 million, and \$15 million)?